

ABSTRACT

A system and method for computing a value movement forecast for a financial measure collects publications related to the financial measure. Keyword expressions related to the financial measure are obtained. Linguistic analysis is performed on the publications to identify significant word expressions from the publications, identify characteristic variables based on predetermined characteristics of the keyword expressions and the significant word expressions, and compute values for the characteristic variables based on the predetermined characteristics of the keyword expressions and significant word expressions. A forecasting function is created based on the characteristic variables and the values. Values for the characteristic variables are then computed by performing linguistic analysis on another set of publications, and the forecasting function is evaluated on these values to compute the value movement forecast for the financial measure.